Photometric Redshift estimation using Gaussian Process Regression

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http://astrophysics.arc.nasa.gov/~mway/ETH-201107.pdf

Outline

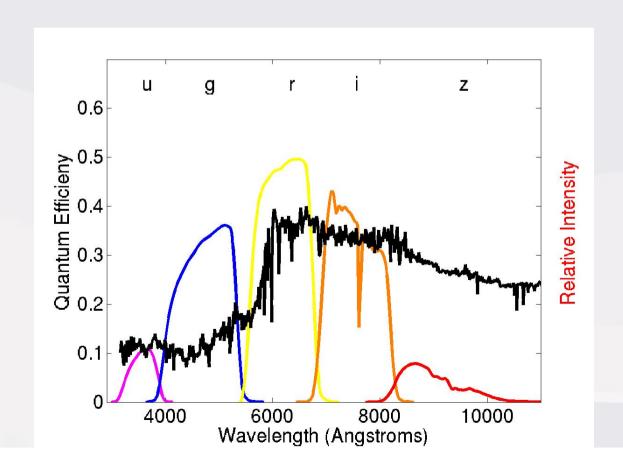
- What are Photometric Redshifts?
- Common training set methods
- What is Gaussian Process Regression?
- Do different kinds of Kernels matter?
- Matrix Inversion Options
- How many galaxies do I need to get a good fit?
- Do SDSS morphological indicators help?
- Do SDSS + 2MASS colors really help?



Photometric Redshifts: A **rough** estimate of the redshift of a galaxy without having to measure a spectrum.

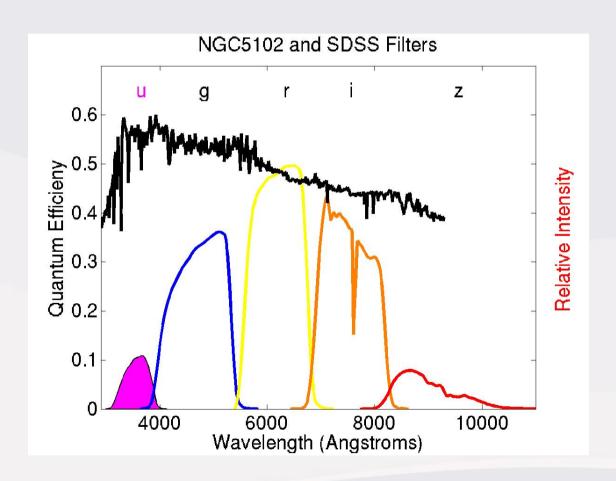
$$Z_{\text{spec}} = (\lambda_{\text{measured}} - \lambda_{\text{rest}}) / \lambda_{\text{rest}}$$

$$z_{photo} = z(C,m)$$





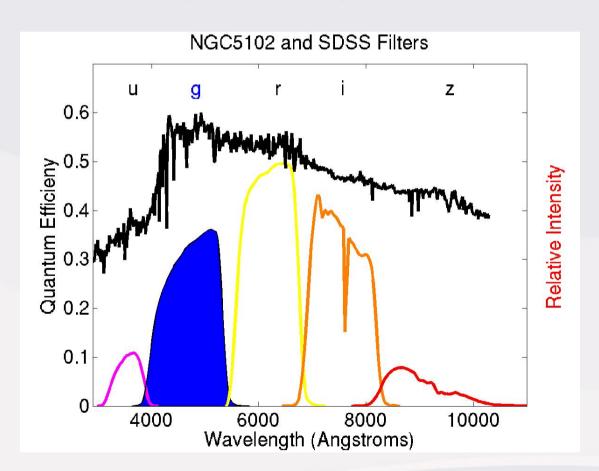
$$\mathbf{Z}_{\text{spec}} = (\lambda_{\text{measured}} - \lambda_{\text{rest}}) / \lambda_{\text{rest}}$$
 $z_{\text{photo}} = z(C,m)$





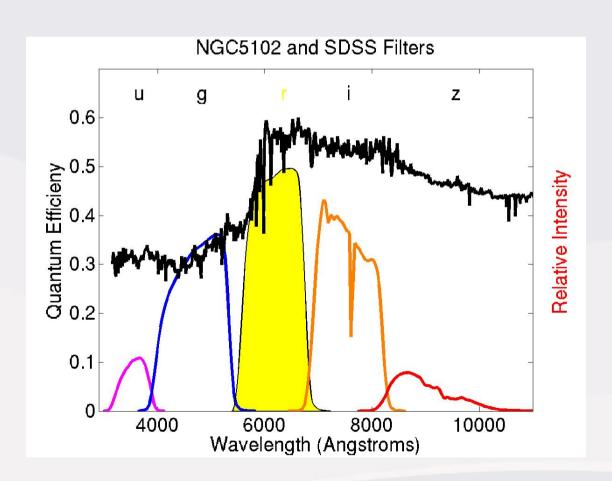
$$Z_{\text{spec}} = (\lambda_{\text{measured}} - \lambda_{\text{rest}}) / \lambda_{\text{rest}} \qquad z_{\text{photo}} = z(C,m)$$

$$z \sim 0.06 (18000 \text{ km/s})$$





$$Z_{\text{spec}} = (\lambda_{\text{measured}} - \lambda_{\text{rest}}) / \lambda_{\text{rest}}$$
 $z_{\text{photo}} = z(C,m)$





$$Z_{\text{spec}} = (\lambda_{\text{measured}} - \lambda_{\text{rest}}) / \lambda_{\text{rest}} \qquad z_{\text{photo}} = z(C,m)$$

$$z \sim 0.90$$

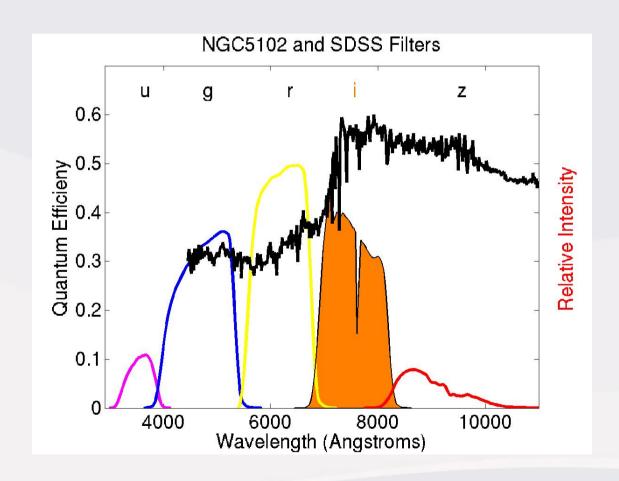




Photo-z methods

1.) Spectral Energy Distribution (SED) Fitting:

- model based approach
- uses redshifts derived from spectra of artificial galaxies (e.g. Bruzual & Charlot)

2.) Training-Set methods:

- empirical approach
- uses *spectroscopic* redshifts from a sub-sample of galaxies with the same band-pass filters



Photo-z The Empirical Approach

Training Set Methods need a sub-sample of Galaxies:

- of known spectroscopic redshift
- with a comparable range of **magnitudes** (u g r i z) to our Photometric survey objects For the SDSS MGS that is r<17.77 (NOT 17.77<r<22)
- These will be our "Training Samples"



"Training Set" Methods

Galaxy Photometric Redshift Prediction History

u-g-r-i-z <-> redshift

- Linear Regression was first tried in the 1960s
- Quadratic & Cubic Regression (1970s)
- Polynomial Regression (1980s)
- Neural Networks (1990s)
- Kd Trees & Bayesian Classification Approaches (1990s)
- Support Vector Machines & GP Regression (2000s)

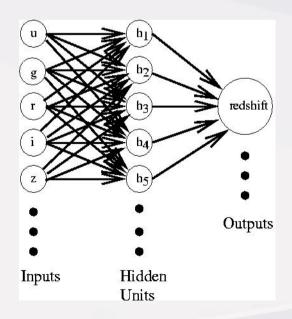


Gaussian Process Regression fitting

Gaussian Process Regression ⇔ Kernel Methods

Kernel Methods have replaced Neural Networks in the Machine Learning literature

WHY?: given a large # of hidden units => GP (Neal 1996).



$$\begin{array}{c} h_n > 100 \\ \rightarrow \rightarrow \rightarrow \rightarrow \rightarrow \end{array}$$

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Kernel Methods - Gaussian Process Regression

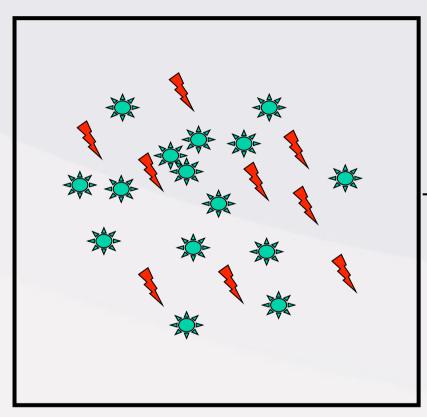
GP regression builds a linear model in a very high dimensional *parameter space* ("feature space" → Hilbert space).

• One can map the data using a function F(x) [kernel] into this high (or infinite) dimensional *parameter space* where one can perform linear operations.

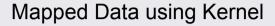


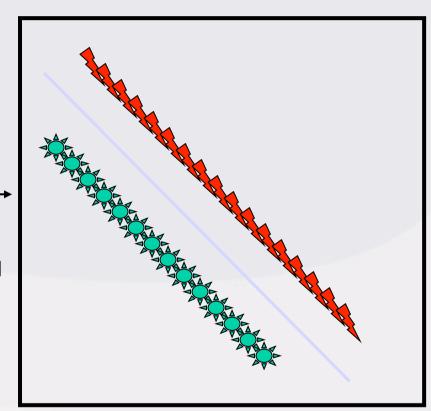
The value of kernels

Original Data without Kernel



F(x) Kernel Map





Data in original space: highly complex decision boundaries.

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Data in high dimensional feature space after mapping through F(x) can yield simple decision boundaries.

GP Regression: Advantages

GP Advantages:

Small input data training samples yet low errors

Realistic estimation of individual redshift errors



GP Regression: Problems?

GP Disadvantages:

- 1.) Possibly large CPU time requirements
 - The Kernel (Covariance Matrix) **can** be large: $K=(\lambda^2I+XX^T)^2$ if X=5x180,000 (our case) then K is a matrix $180,000 \times 180,000$ and we have:

$$y^* = K^* (\lambda^2 I + K)^{-1} y$$

- Need to invert this large (non-sparse) K matrix
 - $O(N^3)$ operation, $O(N^2)$ memory
- 2.) Kernel Selection is ambiguous?



GP: Which Kernel??

Kernel Selection: Pick a transfer/covariance function

Matern Class Fcn

Radial Basis Fcn

$$k(r) = \frac{2^{l-\nu}}{\Gamma(\nu)} \left(\frac{\sqrt{2\nu r}}{l}\right)^{\nu} J_{\nu} \left(\frac{\sqrt{2\nu r}}{l}\right) \qquad \nu \to \infty \qquad k(r) = \exp\left(\frac{r^2}{2l^2}\right)$$

$$k(r) = \exp\left(\frac{r^2}{2\ell^2}\right)$$

Rational Quadratic Polynomial / Neural Nets

$$k_{RQ}(r) = 1 + \left(\frac{r^2}{2\alpha \ell^2}\right)^{-\alpha} \qquad k(x, x') = \left(\sigma_o^2 + x^T \sum_{p} x'\right)^{p} \qquad k_{NN}(x, x') = \frac{2}{\pi} \sin^{-1} \left(\frac{2x^T \sum_{x'} x'}{\sqrt{(1 + 2x^T \sum_{x'} x')(1 + 2x'^T \sum_{x'} x')}}\right)$$



GP Matrix Inversion

3 options for matrix Inversion

Option 1: Take a random sample of ~1000 galaxies & invert that while bootstrapping n times from full sample (Paper I)

- Advantages
 - Can run on a 32bit computer
 - Doesn't take too long: $O(N^3)$ operation
 - Doesn't take up too much memory $O(N^2)$
- Disadvantages
 - Accuracy suffers we don't sample enough galaxies/SEDs



GP Matrix Inversion

Option 2: Use a 64 bit SSI computer

- Advantages
 - Accuracy we invert the full matrix using all sample galaxies
- Disadvantages
 - Takes a VERY long time: O(N³) operation
 - We need a lot of memory: $O(N^2)$
 - Hard to get access to such a computer for such a long time
 - e.g. Mac Pro: 64 bit, 4 cpu, 16GB of RAM, max is ~20000x20000 in Matlab



GP Matrix Inversion

Option 3: Low-rank matrix approximations: Subset of Regressors, Cholesky Decomposition, Projected Process Approximation, etc. (Paper II: https://dashlink.arc.nasa.gov/algorithm/stablegp)

- Advantages
 - Accuracy we invert much more of the full matrix
 - Doesn't take too long: dependent upon rank=N
 - Doesn't take up too much memory
- Disadvantages
 - Hard to know how it compares to full matrix inversion



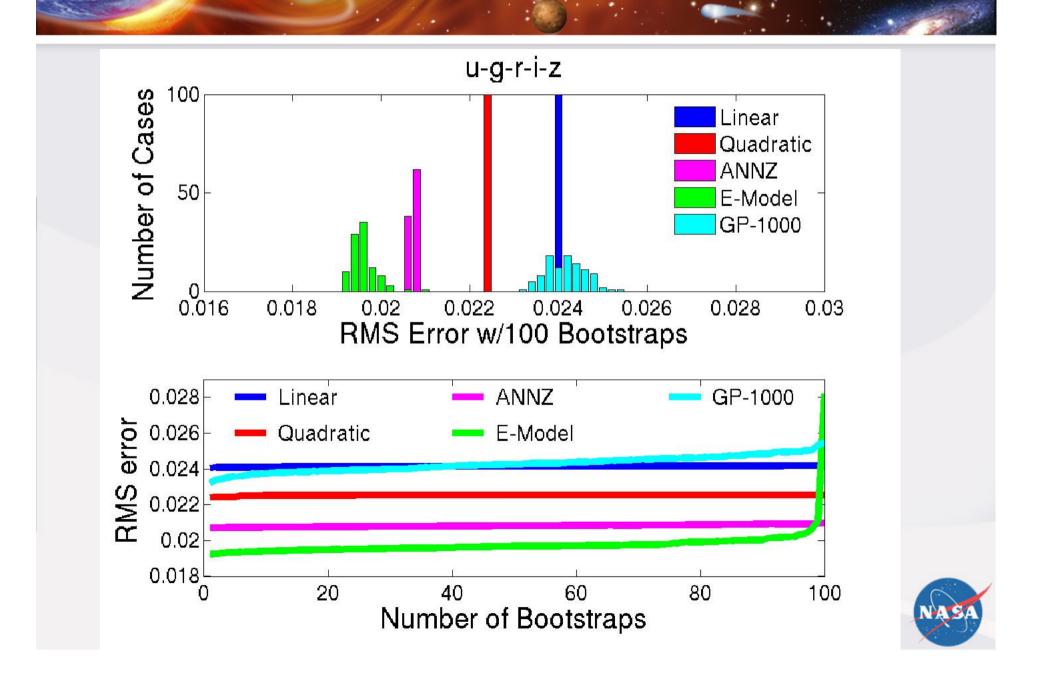
GP Regression (Results)

Results: SDSS (DR3) Main Galaxy Sample

- Paper I: Compared linear, quadratic, Neural Networks and GPs on the SDSS-DR3
 - With ONLY 1000 samples GPs performed well compared to the other methods
- Paper II: Low-rank matrix inversion approximations with more appropriate Kernel
 - GPs performed better than all other methods to date

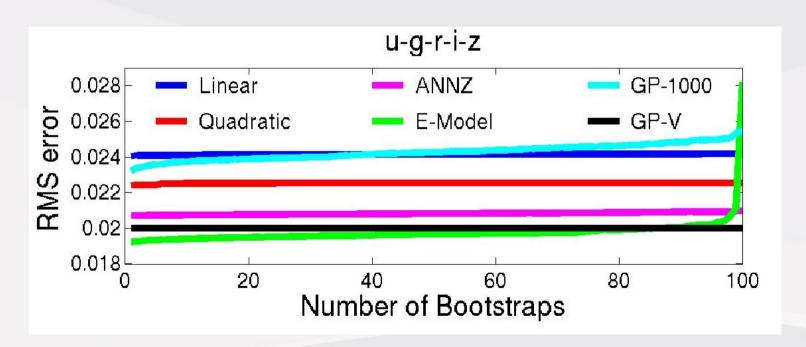


Paper I Results: Comparing Methods



New Results: Paper II

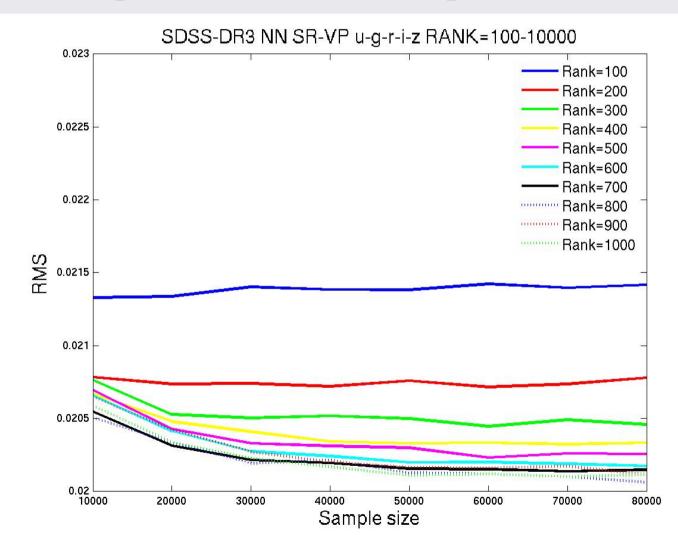
- GPR with rank=1000 : V-method : Polynomial Kernel
- Better results possible using VP method & NN Kernels





Rank vs Sample Size

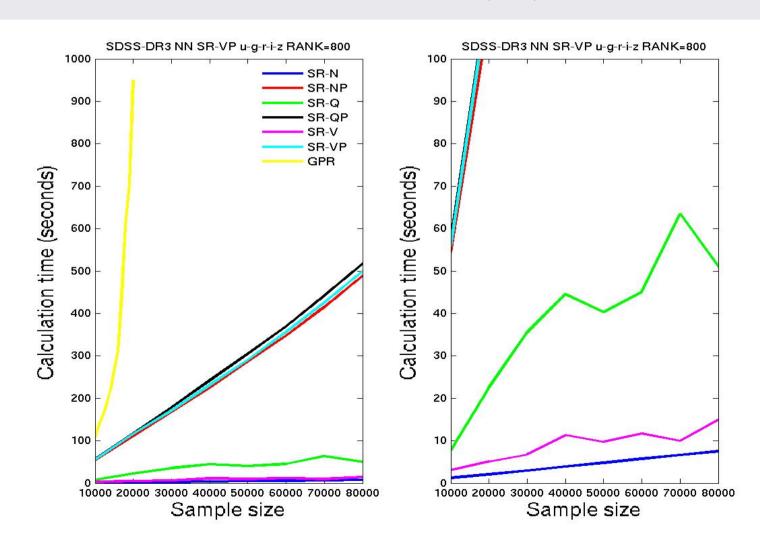
Near optimal is ~40,000 samples, Rank=800





Calculation Time?!

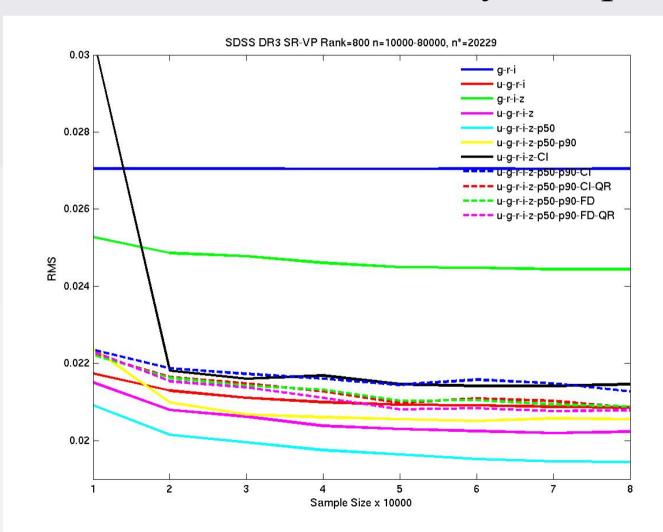
Matrix Inversion: that $O(N^3)$ business?





Secondary isophotal parameters?

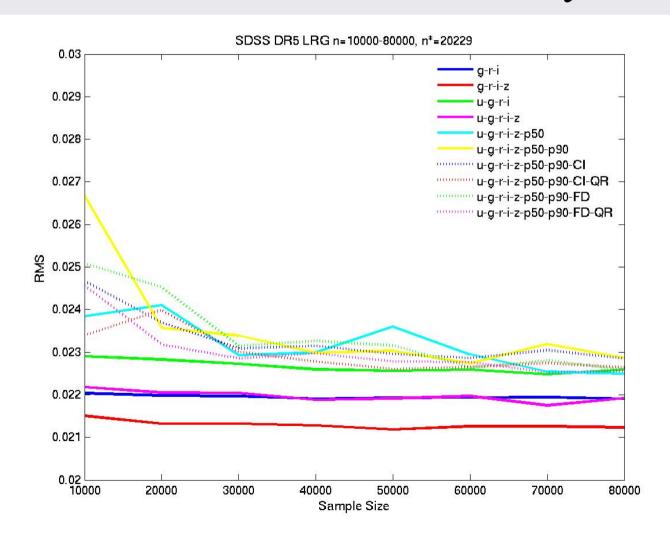
SDSS-DR3 Main Galaxy Sample





Secondary isophotal parameters?

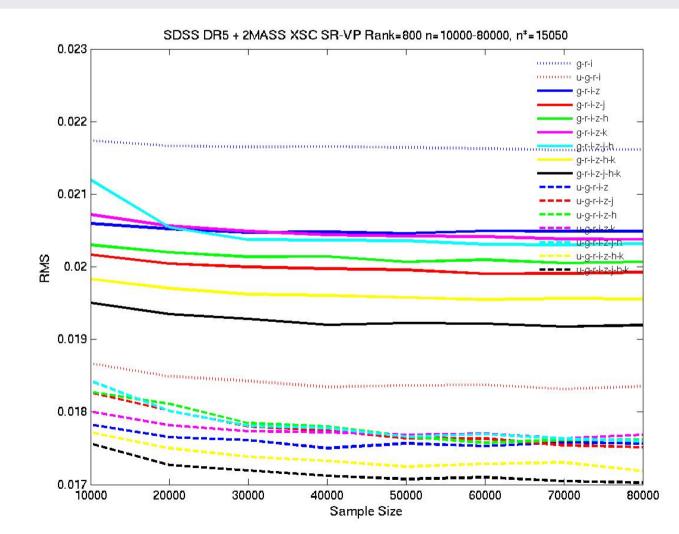
SDSS-DR5 Luminous Red Galaxy Sample





SDSS-MGS + 2MASS xsc

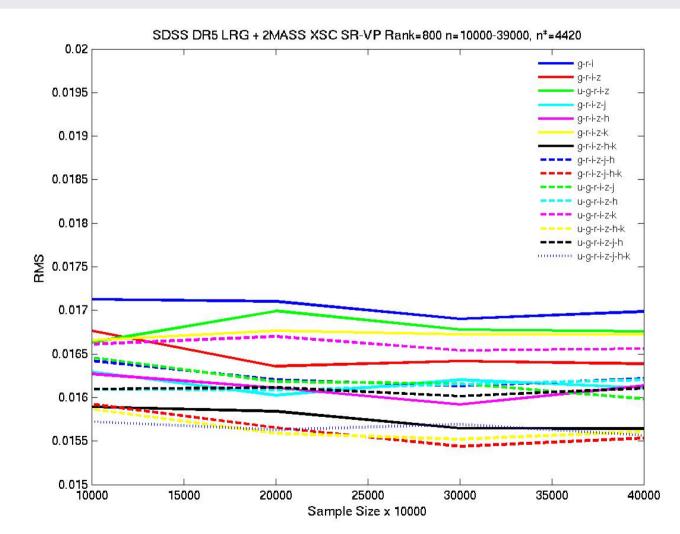
SDSS-DR5 MGS + 2MASS





SDSS-LRG + 2MASS xsc

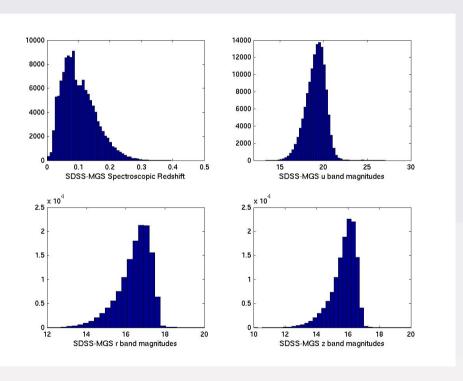
SDSS-DR5 LRG + 2MASS

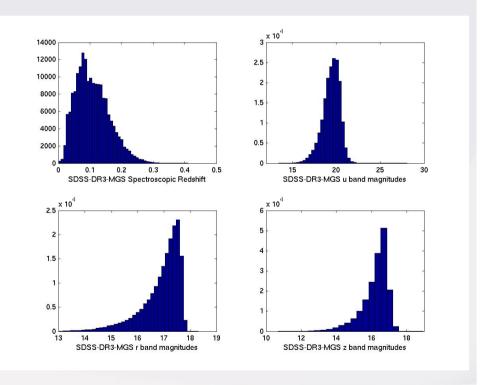




SDSS-MGS + 2MASS xsc

u-g-r-i-z magnitudes are suddenly better?





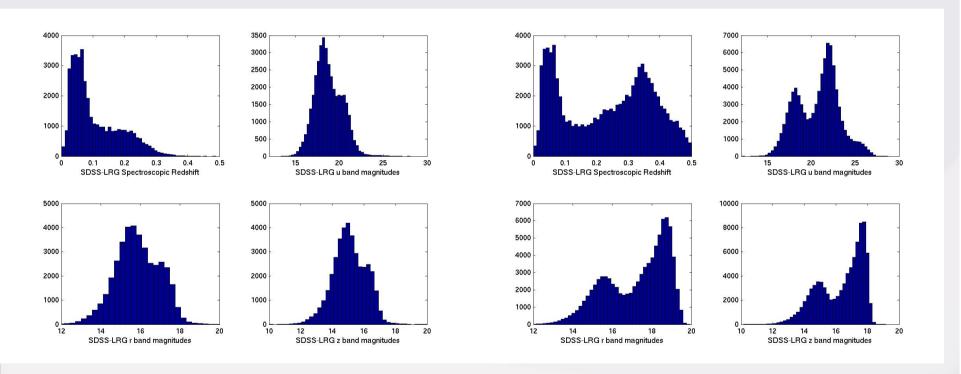
2MASS/SDSS-DR5 match

SDSS-DR5 only



SDSS-LRG + 2MASS xsc

u-g-r-i-z magnitudes are suddenly better?

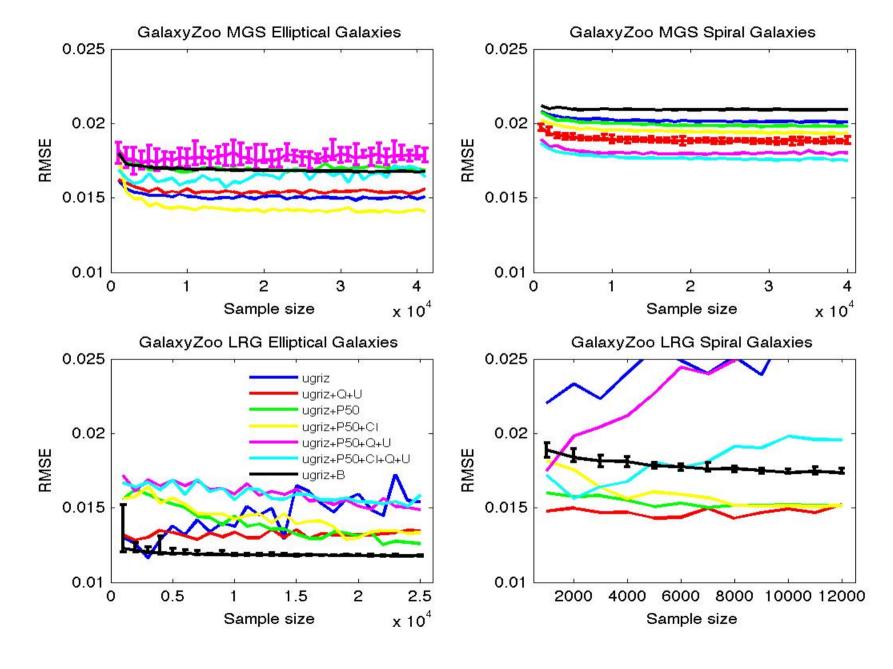


2MASS+SDSS/LRG-DR5

SDSS/LRG-DR5 only



SDSS + GZ Morphology?



Results?

- GPR is now faster & more competitive
- ~40,000 objects are required for optimal results when using the SDSS-MGS, while LRG sample is good at 10,000
- Additional Near IR filters (2MASS) help?
- Secondary isophotals work: MGS vs LRG
- GalaxyZoo morphology makes a difference



Thanks

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